

Digital Gamma Options Report

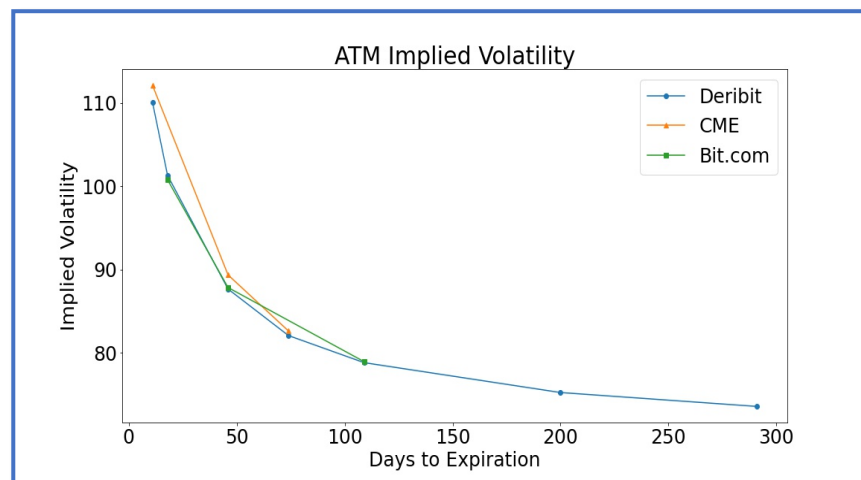
Today's Date: 6/14/2022

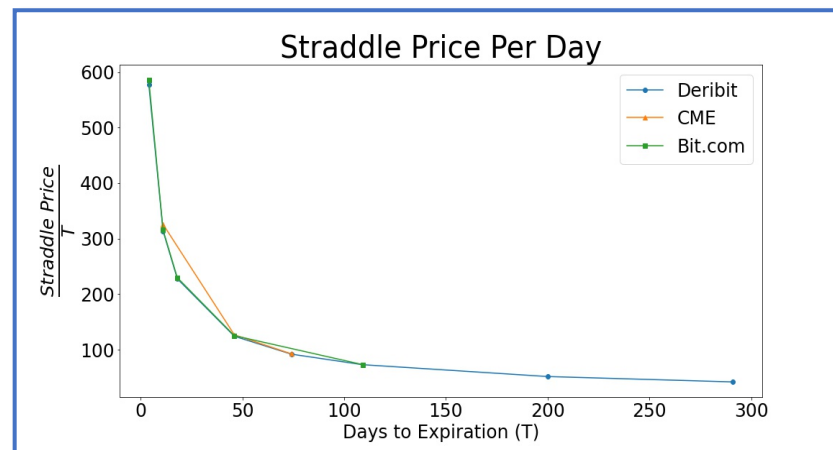
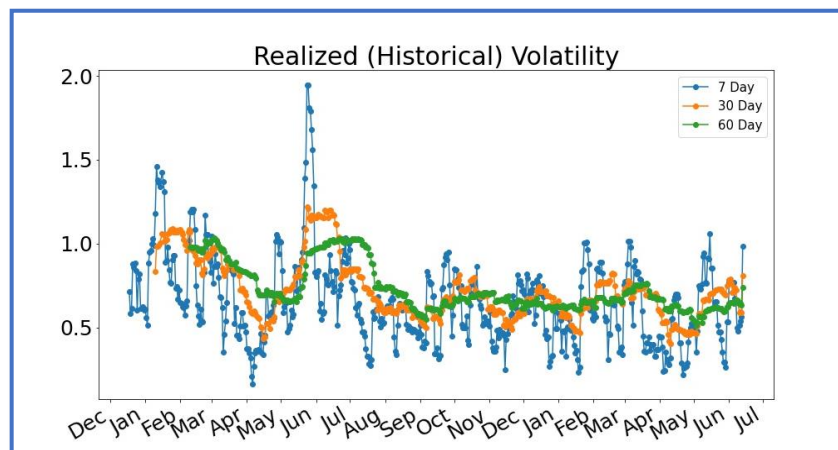
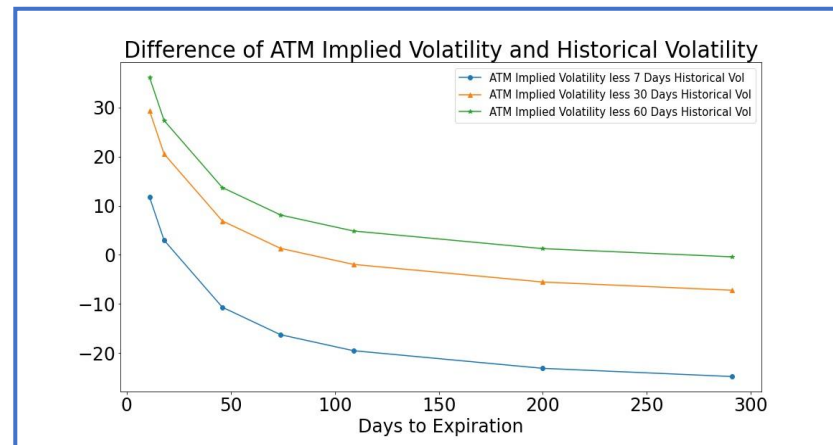
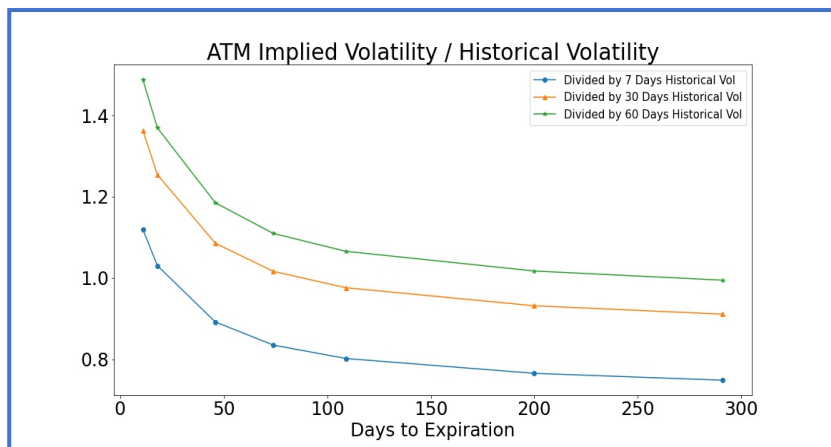
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
7/29/2022	Bit	5759.62	24.78%
7/29/2022	Deribit	5712.00	24.58%
7/29/2022	CME	5832.22	25.20%
9/30/2022	Bit	7968.68	34.15%
9/30/2022	Deribit	7951.26	34.01%
9/30/2022	CME	7945.05	34.09%

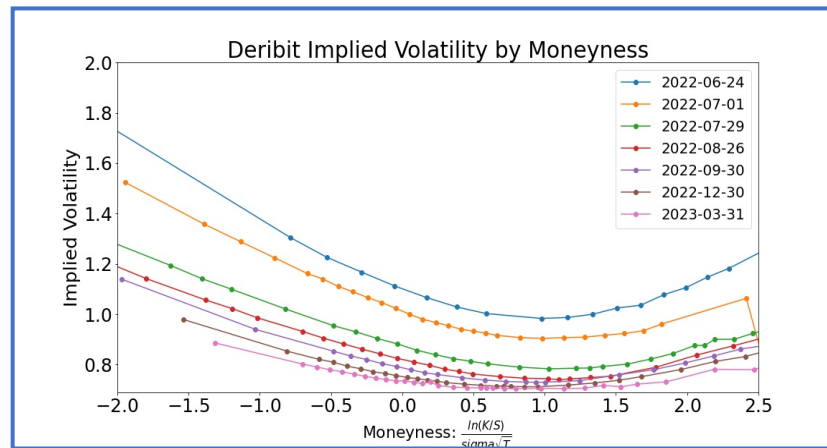
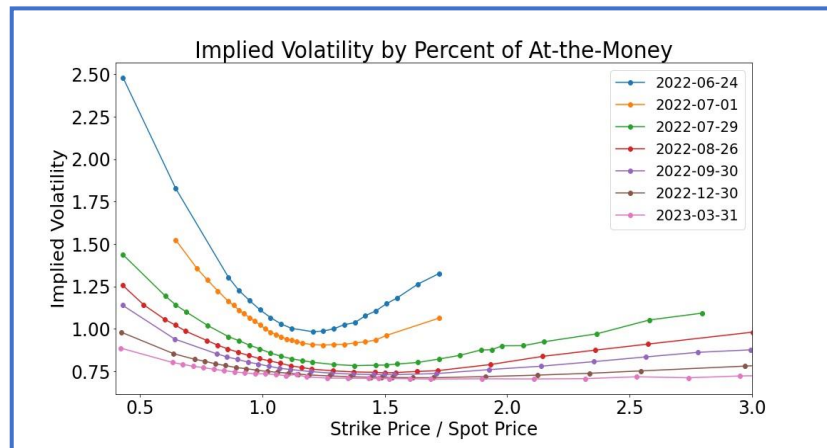
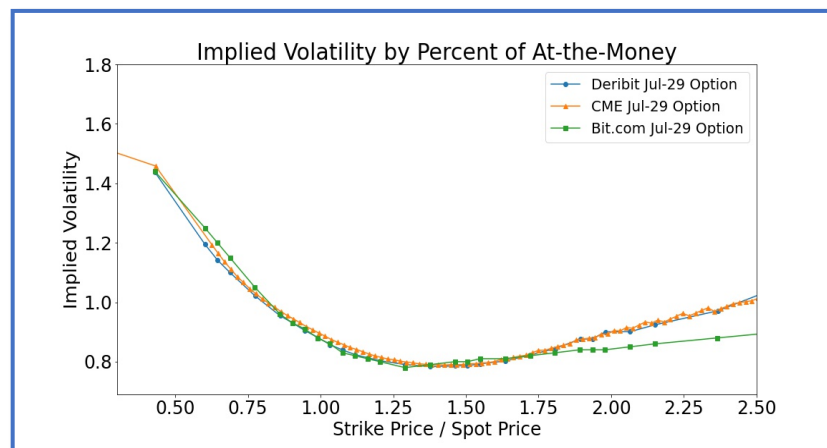
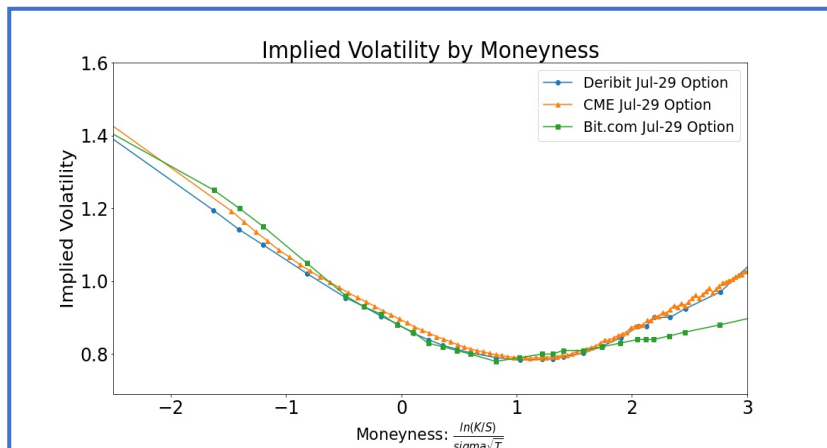
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
7/29/2022	Bit	1042.31	986.17	2.23	2.36
7/29/2022	Deribit	1027.86	987.15	2.26	2.35
7/29/2022	CME	1021.03	995.23	2.27	2.33
9/30/2022	Bit	1006.89	1140.79	2.32	2.05
9/30/2022	Deribit	998.08	1,112.81	2.34	2.10
9/30/2022	CME	1,005.29	1,103.47	2.32	2.11

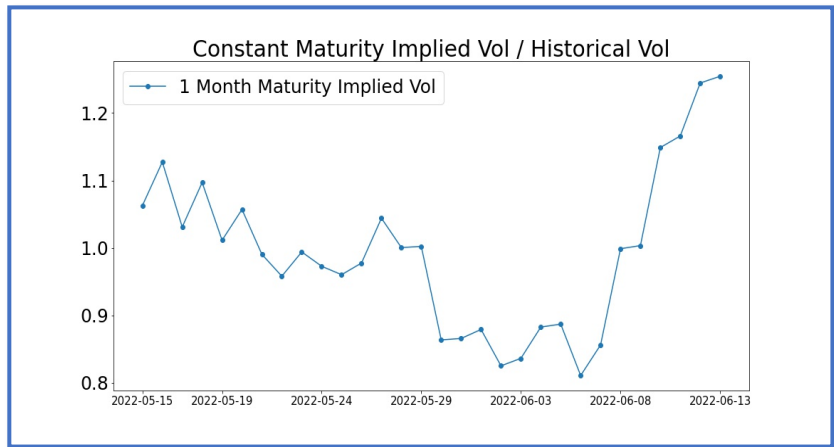
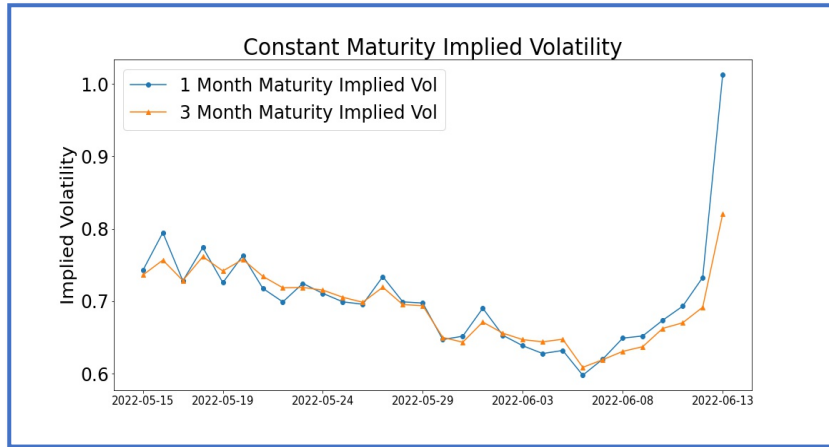
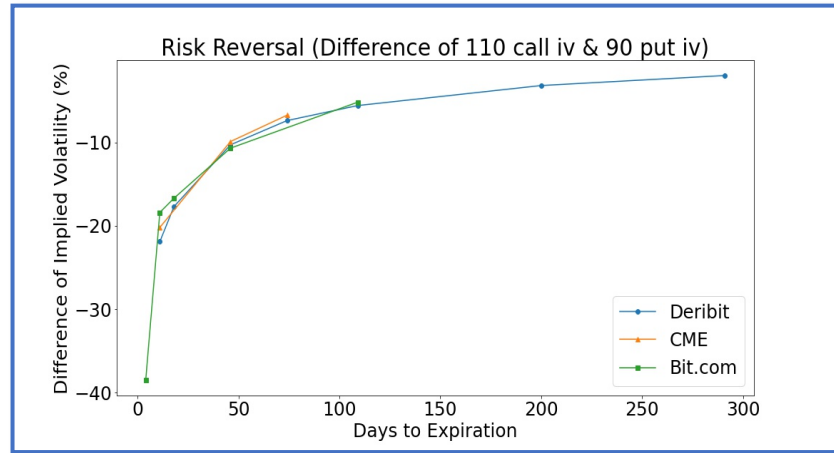
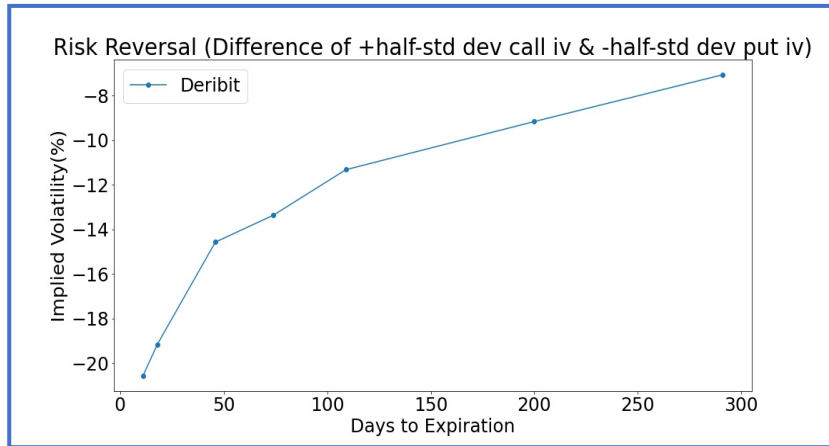
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
7/29/2022	Bit	296.24	7.85
7/29/2022	Deribit	308.95	7.52
7/29/2022	CME	298.24	7.76
9/30/2022	Bit	186.02	12.55
9/30/2022	Deribit	226.82	10.31
9/30/2022	CME	221.74	10.51

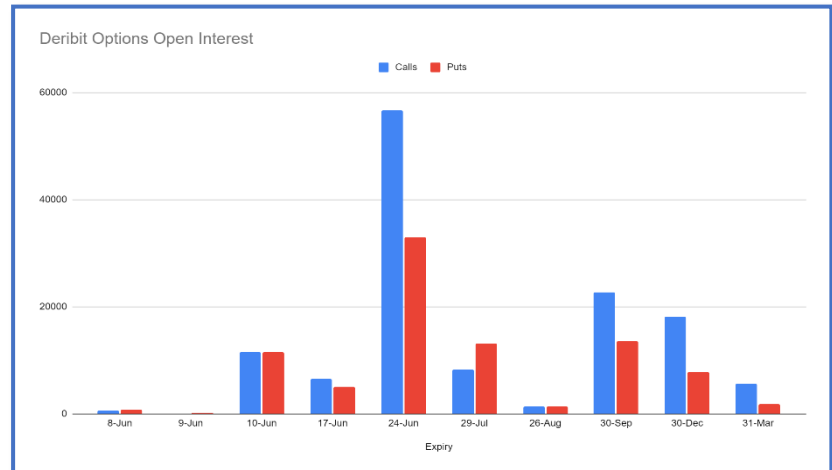
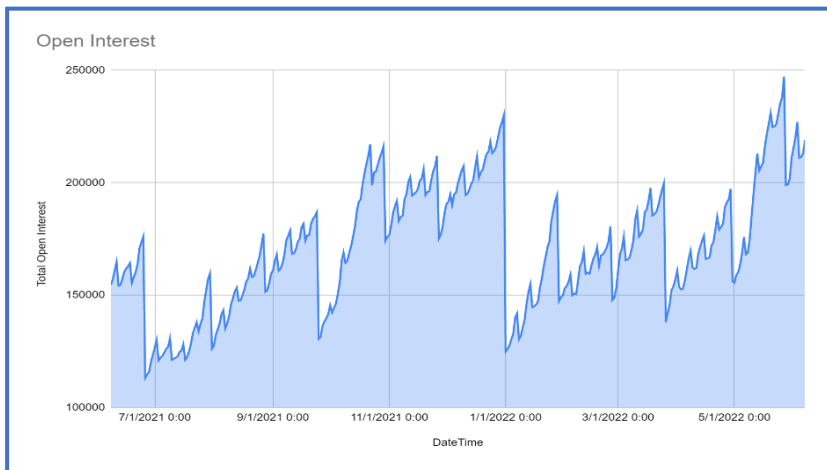
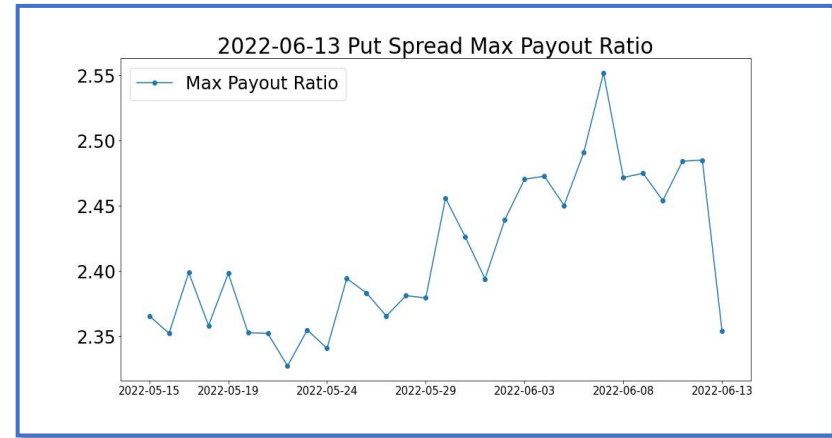
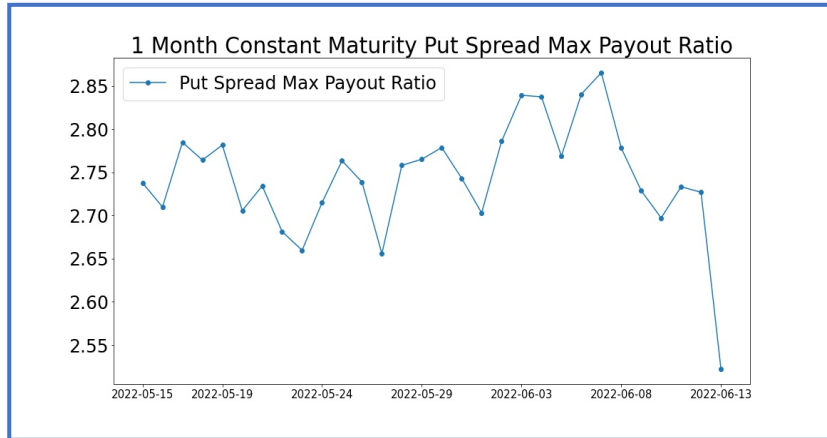
Indicated Strikes for Tables			
	ATM	90 put	110 call
7/29/2022	22333	20100	24566
9/30/2022	22371	20134	24608



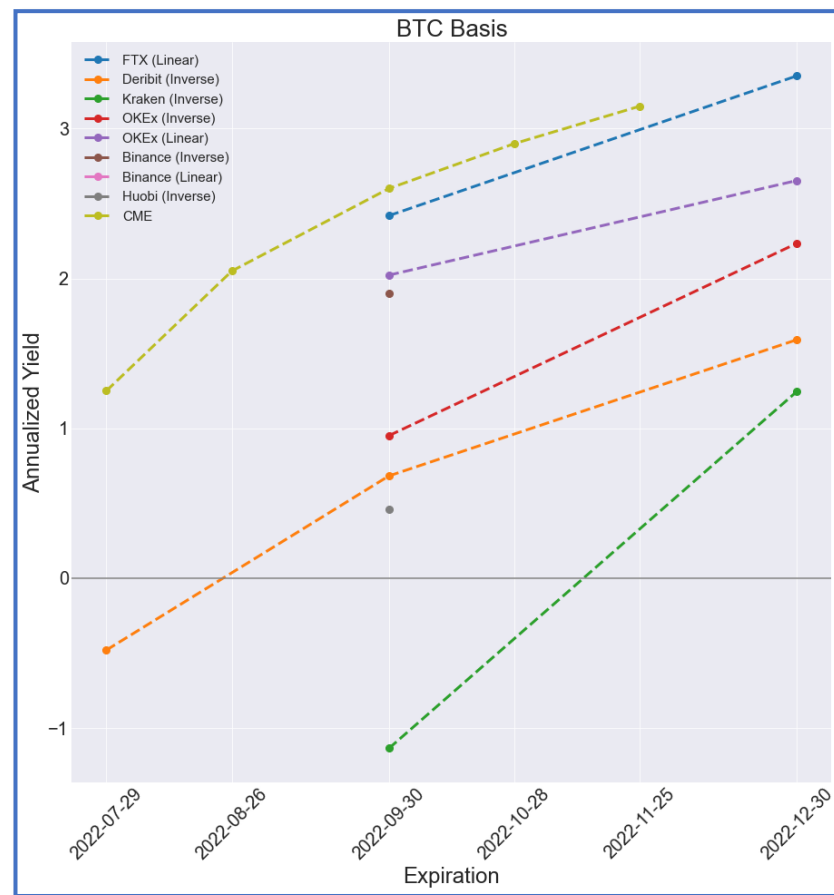
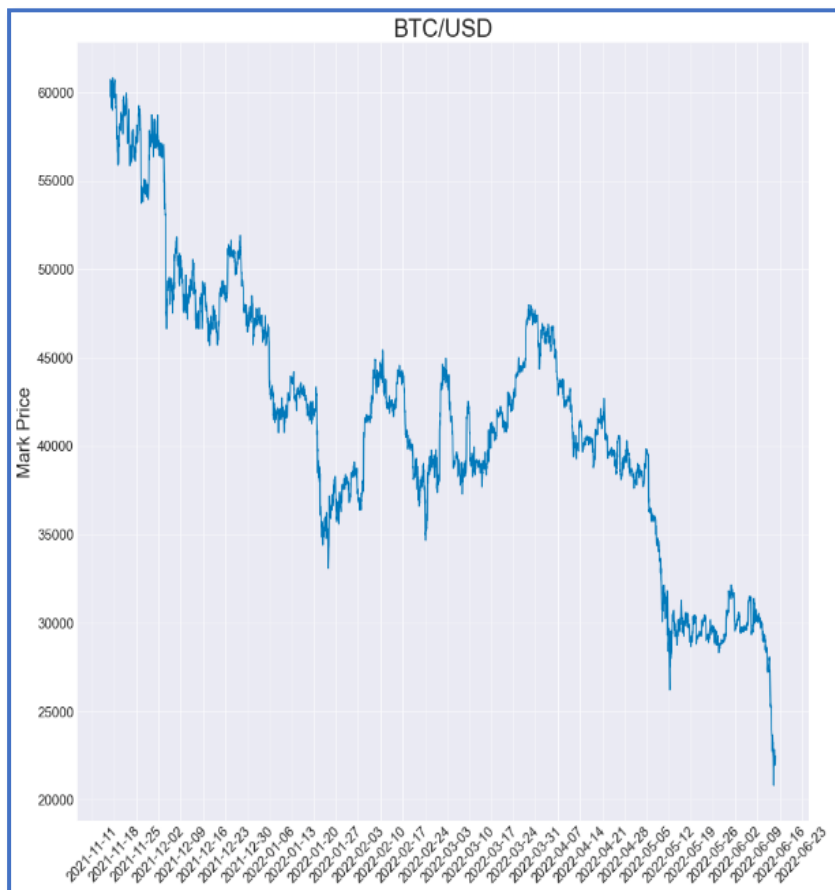




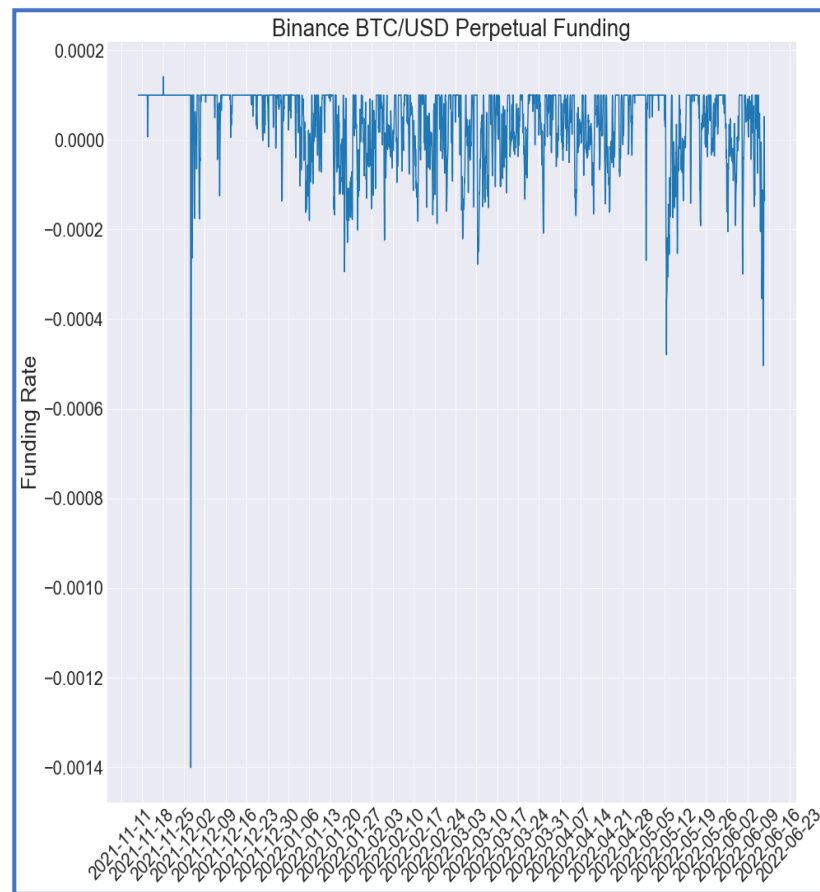
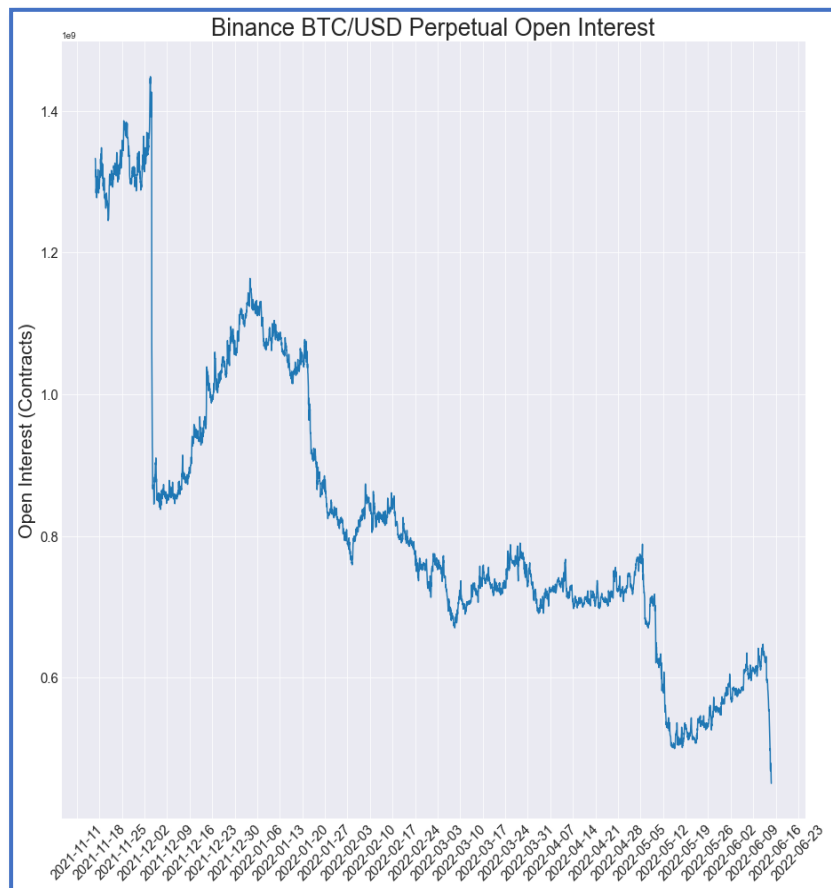




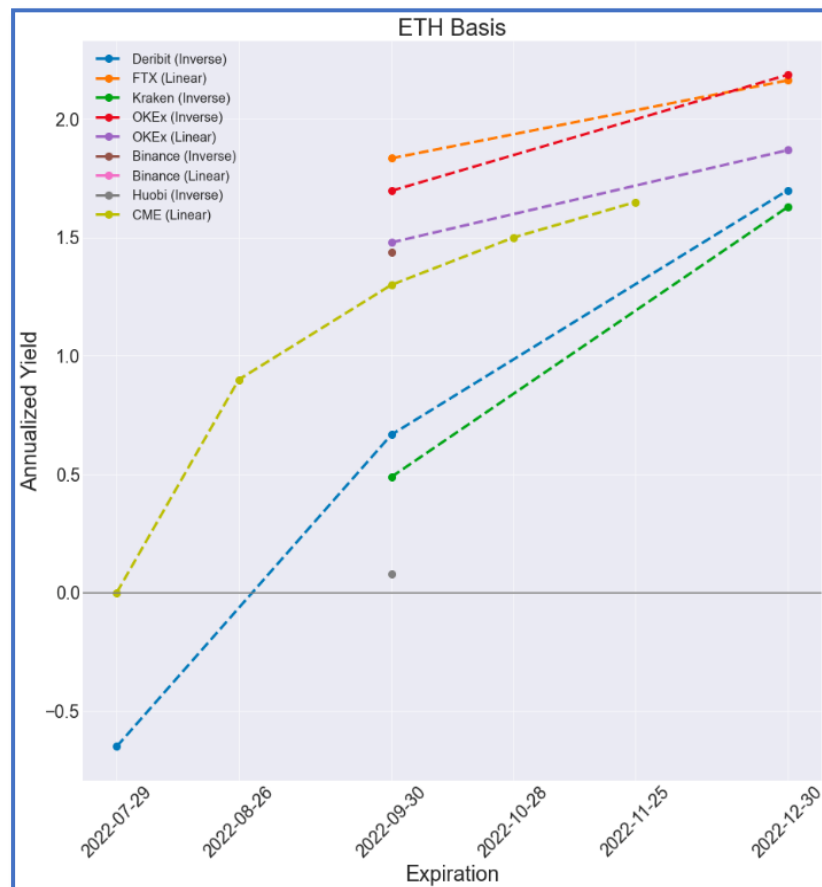
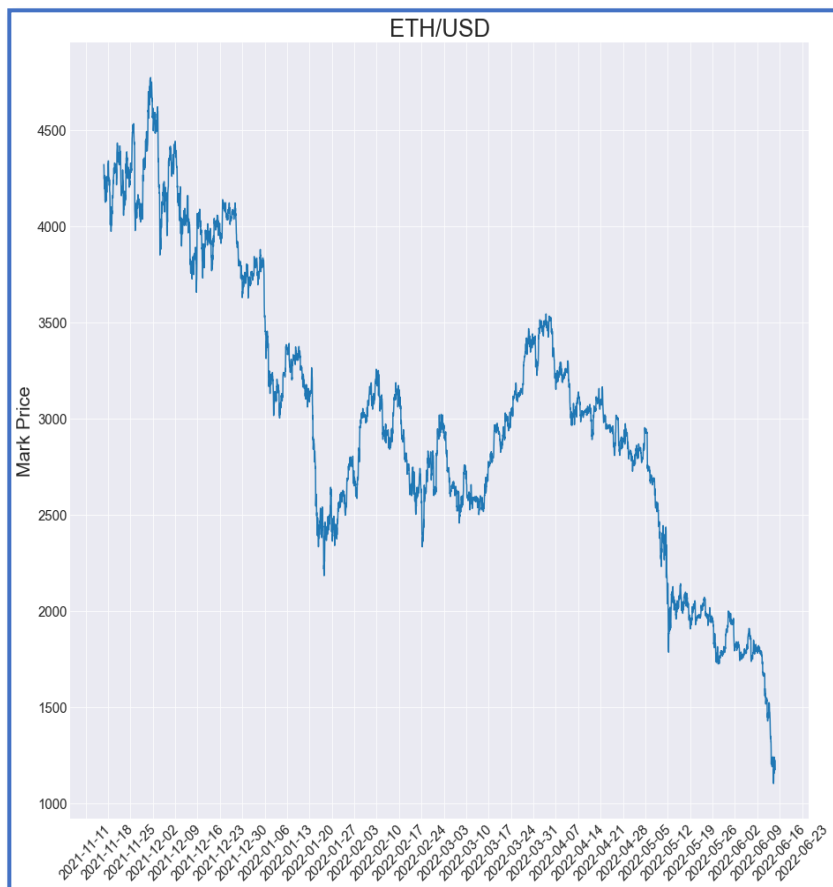
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

